

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

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FRANCOIS TRAHAN,

Plaintiff,

v.

NANCY LAZAR, ANDREW LAPERRIERE,
ROBERTO PERLI, MICHAEL KANTROWITZ,
GEORGE ZACHAR, CORNERSTONE MACRO
HOLDINGS LLC, AND CORNERSTONE
MACRO RESEARCH LP F/K/A
CORNERSTONE MACRO LP,

Defendants.

: Case No.: 19 CV 1131 (GHW)

:
: **AFFIDAVIT OF**
: **ANTHONY PACCIONE**

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STATE OF NEW YORK)
)
) ss.:
COUNTY OF NEW YORK)

I, Anthony L. Paccione, being duly sworn, deposes and says:

1. I am a partner with the law firm of Katten Muchin Rosenman LLP, counsel to all Defendants in the above captioned matter. I respectfully submit this affidavit in Opposition to Plaintiff's Motion for a Preliminary Injunction and Expedited Discovery. I have personal knowledge of the facts set forth herein, unless otherwise stated.

2. I submit this affidavit principally to present, in one place, the below exhibits that are referenced in the accompanying declarations. The various declarants have identified the documents as listed below.

Exhibit No.	Document	Declarant
1	Amended and Restated Limited Partnership Agreement, Effective Apr. 20, 2013	Laperriere
2	Articles of Organization for Cornerstone Macro LLC, dated Apr. 3, 2013 and amended on Feb. 14, 2014 (retrieved Mar. 20, 2019)	Laperriere
3	Cornerstone Macro Portfolio Strategy Report “2017 Outlook: The Year of Disappointments,” dated January 3, 2017	Laperriere
4	SPX Index- CCMP Index- INDU Index From 12/29/16 to 12/31/17 (retrieved Mar. 19, 2019)	Laperriere
5	Cornerstone Macro Holdings LLC Amended And Restated Limited Liability Company Agreement, effective April 20, 2013	Laperriere
6	Cornerstone Macro Economic Research Report “Eurozone Green Shoots,” dated Mar. 18, 2019	Laperriere
7	Cornerstone Macro Global Policy Report “The Outlook for the Fed’s Balance Sheet: Likely Good News for Stocks and Bonds,” dated Oct. 15, 2019	Laperriere
8	Email Correspondence from G. Lam re: “RE: Cyclical call screen” dated Aug. 19, 2015	Moronski
9	Cornerstone Macro Options Strategy Report “Call and Put Writing Candidates,” dated Sept. 8, 2015	Moronski, Gregory
10	Cornerstone Macro Options Strategy Report “The Big Tech Rotation,” dated Oct. 9, 2015	Moronski, Gregory
11	Cornerstone Macro Options Strategy Report “Reflation Candidate Vol Screen,” dated Nov. 18, 2015	Moronski, Gregory
12	Cornerstone Macro Options Strategy Report “Leveraged Exposure to Value,” dated Feb. 25, 2016	Moronski, Gregory
13	Cornerstone Macro Options Strategy Report “Neutralizing Portfolio Torpedoes,” dated Apr. 29, 2016	Moronski, Gregory
14	Cornerstone Macro Options Strategy Report “Get in Front of Credit Upgrades with Options,” dated June 15, 2016	Moronski, Gregory
15	G. Lam Email Correspondence re: “Cyclical stock picks with >10k oi” dated July 27, 2016	Moronski
16	Cornerstone Macro Options Strategy Report “Materially Better,” dated July 28, 2016	Moronski, Gregory
17	Cornerstone Macro Options Strategy Report “Overwriting But Avoiding Earnings,” dated Oct. 12, 2016	Moronski, Gregory
18	Cornerstone Macro Options Strategy Report “Catching Growth Tailwinds with Options,” dated Jan. 26, 2017	Moronski, Gregory

19	Cornerstone Macro Options Strategy Report “Neutralizing Low Quality Earnings,” dated Feb. 9, 2017	Moronski, Gregory
20	Cornerstone Macro Options Strategy Report “High Quality Opportunities in High Quality Earnings” dated Dec. 7, 2017	Moronski, Gregory
21	Email Correspondence from G. Lam re: “RE: Cornerstone sell model screen,” dated Feb. 8, 2018	Moronski, Gregory
22	Cornerstone Macro Options Strategy Report “Core Positions for Rising Core Inflation,” dated Mar. 22, 2018	Moronski, Gregory
23	Letter Correspondence, “Re: Cornerstone Macro LP Amended and Restated Limited Partnership Agreement, effective April 20, 2013 (the “LP Agreement”) from A. Paccione to R. Brodsky dated Oct. 10, 2018	Moronski, Gregory
24	Letter Correspondence, “Re: Ceases and Desist, Transfer and Assignment of Francois Trahan Intellectual Property” from R. Brodsky to General Partner/ Partners of the LP Cornerstone Macro dated Oct. 11, 2018	Moronski
25	Letter Correspondence, “Re: Your Letter of October 11, 2018 to Cornerstone Macro LP,” from A. Paccione to R. Brodsky dated Oct. 16, 2018	Moronski
26	Letter of Resignation from Samuel Blackman dated Dec. 11, 2018	Moronski
27	Email Correspondence re: “Yo” from Francois Trahan dated Mar. 18, 2018	Kantrowitz
28	Email Correspondence re: “Cornerstone Macro Announcement,” from F. Trahan dated May 8, 2018	Kantrowitz
29	Letter Correspondence, “RE: Cornerstone Macro Holdings LLC” from F. Trahan to F. Moronski of Cornerstone Macro Holdings LLC dated June 22, 2018	Kantrowitz
30	Assorted Graphs and Charts Found on Google Image Search	Kantrowitz
31	Email Correspondence from T. Pullen re: “RE: CSM Scoop of Chocolate, Scoop of Vanilla,” dated June 6, 2017	Gregory
32	Email Correspondence from S. Gregory re: “RE: White Box Model,” dated Aug. 31, 2017	Gregory
33	Cornerstone Macro Portfolio Insights Report “The VALUE of Outperforming the Growth Universe,” dated Apr. 24, 2014	Gregory
34	Excerpts of Wolfe Trahan Quantitative Research Report “Investing with Style... Value, Growth and Stock Selection,” dated Mar. 8, 2012	Gregory
35	“Calculating Mohanram’s G-Score Using SI Pro and Microsoft Excel” AMERICAN ASSOC. OF INDIVIDUAL INVESTORS, https://www.aaii.com/journal/article/	Gregory

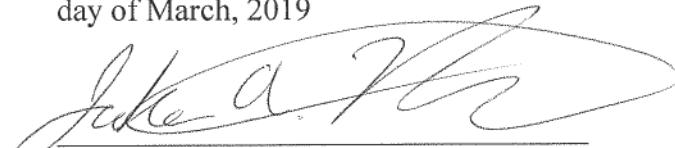
	calculating-mohanram-g-score-using-si-pro-and-microsoft-excel (accessed Feb. 27, 2019).	
36	“Simple Methods to Improve the Piotroski F-Score,” AMERICAN ASSOC. OF INDIVIDUAL INVESTORS, https://www.aaii.com/journal/article/simple-methods-to-improve-the-piotroski-f-score (accessed Feb. 27, 2019)	Gregory
37	Cornerstone Macro Portfolio Design Report: Extra Credit: Getting Ahead of Rating Changes, dated Jan. 16, 2014	Gregory
38	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars of Investing: A Model 100 Years in the Making,” dated Spring 2011	Gregory
39	Cornerstone Macro Portfolio Insights Report “For A Good Time, Read This Report,” dated July 3, 2018	Gregory
40	CSM White Box Tear Sheet	Gregory
41	Excerpts of Wolfe Trahan Quantitative Research Report “Introducing the Wolfe Trahan White Box,” dated Mar. 29, 2011	Gregory
42	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Valuation,” dated Apr. 7, 2011	Gregory
43	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Manipulation,” dated Apr. 15, 2011	Gregory
44	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Risk,” dated Apr. 21, 2011	Gregory
45	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Sentiment,” dated Apr. 28, 2011	Gregory
46	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Governance,” dated May 4, 2011	Gregory
47	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Profitability,” dated May 13, 2011	Gregory
48	Excerpts of Wolfe Trahan Quantitative Research Report “The Seven Pillars Series: Spotlight on Operating Efficiency,” dated May 18, 2011	Gregory
49	Excerpts of Wolfe Trahan Quantitative Research Report “A Short Model for all Seasons,” dated July 25, 2012	Gregory
50	Cornerstone Macro Portfolio Design Report “What Not To Own,” dated Oct. 3, 2013	Gregory
51	Excerpts of Wolfe Trahan Quantitative Research Report “Cheap ≠ A Good Deal: Redefining Valuation,” dated Jan. 30, 2013	Gregory

3. On October 6, 2018, I received an email from Reed Brodsky of Gibson Dunn demanding, as part of an agreement for a 30-day stay of litigation, that Cornerstone pay Trahan a “reasonable sum” for a “grant” to use Trahan’s IP.



Anthony L. Paccione

Sworn to before me this 20
day of March, 2019



Notary Public

JAKE ALEC NUSSBAUM
NOTARY PUBLIC STATE OF NEW YORK
No. 02NLU386577
Qualified in New York County
My Commission Expires 01-28-2029